

Daftar Pustaka

- Bernard, V., and J. Thomas (Supplement 1989). "Post-earnings Announcement Drift: Delayed price response or risk premium" *Journal of Accounting Research* : 1-36.
- Chan. K.C., Y. Hamao, and J. lakonsihok. (1991). Fundamentals and stock returns in Japan. *Journal of Finance*.
- Chan, Louis K.C. and J. Lakonishok (2004). Value and Growth Investing: A Review and Update. *Financial Analyst Journal Vol. 60*.
- Chen, N. and F. Zhang (October 1998). "Risk and Return of Value Stock." *Journal of business* 71 : 501-535.
- Damodaran, A. (2003). *Investment Philosophies: Successful Investment Philosophies and the Greatest Investors Who Made Them Work*. New York : John Wiley and Sons.
- Darmadji, T. (2001). *Pasar Modal Indonesia: Pendekatan Tanya Jawab*. Edisi Kedua. Jakarta: Salemba Empat.
- Dechow, P. and R. Sloan (1997). "Returns to Contrarian Investment Strategies: Tests of Naïve Expectations Hypotesis." *Journal of Financial economics* 43 : 3-27.
- Elleuch, Jaouida (2009). "Fundamental Analysis Strategy and The Prediction of Stock Returns." *International Research Journal of Finance and Economics* 30 : 95-106.
- Fama, E. and K. French (1995). "Size and Book-to-market Factors in earnings and Returns." *Journal of Finance* 50 : 131-155.
- Fama, E., French, K. (1992). "The cross-section of expected stock returns." *Journal of Finance* 47 : 427-465
- Frankel, R. and C.M.C. Lee (1998). "Accounting Valuation, Market Expectation, and Cross-sectional Stock Returns." *Journal of Accounting and Economics:* 283-319

- Fabozzy, J. F., Modigliani F. (2003). *Capital Market: Institutions and Instruments* (3rd ed.): Prentice Hall.
- Hayes. R. (autumn 1998). "The impact of trading commission incentives on analysts.' Stock Coverage Decisions and earnings forecasts." *Journal of accounting research* 36 : 299-320.
- Holthausen, R. and D. Larcker (1992). "The prediction of stock returns using financial statement information." *Journal of financial economics* 15 : 373-411.
- Ikenberry, D., Lakosinhok, J. and T. Vermaelen (1995) "Market Underreaction to Open Market Share Repurchases." *Journal of Financial Economics* 39 :181-208.
- Jaffe, J., Keim, D.B., Westerfield R. (1989). Earnings Yields, Market Values, and Stock Returns. *Journal of Finance* 44 : 135-148
- Lakosinhok, J., A. Shleifer and R. Vishny (December 1994). "Contrarian Investment, Extrapolation and Risk." *The Journal of Finance* 44: 1541-1578
- LaPorta, R. (December 1996). "Expectations and the Cross-section of Stock Returns." *The Journal of Finance* : 1715-1742.
- LaPorta, R., J. Lakonishok, A. Shleifer and R, Vishny (1997). "Good News for value Stocks: Further evidence on market efficiency" *The Journal of Finance* 52 : 859-874.
- Lougharn, T., and J. Ritter (1995). "The New Issues Puzzle." *The Journal of Finance* 50 : 23-51
- Miller, M. and K. Rock (1985). "Dividend Policy under Asymmetric Information." *Journal of Finance* 40: 1031-1051
- Myers, S., and N. Majluf (1984). "Corporate Financing and Investment Decision when Firms Have Information that Investor do not have." *Journal of Financial Economics* 13: 187-221
- Nazir, M. (2003). *Metode Penelitian*, Jakarta : Ghalia Indonesia

- Piotroski, Joseph D. (2000). "Value Investing: The Use of Historical Financial Statement information to Separate Winners from Losers." *Journal of Accounting Research* 38 : 1-44.
- Reilly, F.K. and K.C. Brown (2004). *Investment Analysis and Portfolio Management 7th Edition*. New York : Thomson.
- Rosenberg, B., K. Reid and R. Lanstein (1984). "Persuasive Evidence of Market Inefficiency." *The Journal of Portfolio management* 11 : 9-17.
- Sattman, Dennis (1980). *Book Values and Stock Returns*. The Chicago MBA.
- Sawir, A. (2005). *Analisis Kinerja Keuangan dan Perencanaan Keuangan Perusahaan*, Cetakan Ke 5, Jakarta : PT Gramedia Pustaka Utama.
- Sharpe, William F (1965). *On Capital Asset Prices*, *The Journal of Finance* 20: 94-95
- Sloan, R. July (1996) "Do Stock prices Fully Reflect information in Accruals and Cash Flows about Future Earnings?" *The accounting review* : 289-316.
- Soediredja, H. G. (2009). "Piotroski Score: Sinyal Fundamental untuk Value Stock." Fakultas Ekonomi Universitas Padjajaran.
- Warren Buffet (2012) "Warren Buffet's letters to Berkshire Shareholders 2011". Diakses dari <http://www.berkshirehathaway.com/letters/2011ltr.pdf>, [1 Maret 2012].